



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For May 2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2015	2025 On 06-August-15			Bond Future	120.72	121.0346	120.7237	121.0346	16.00
25/05/2015	2025 On 06-August-15	120.99	Call	Bond Future	0	0	0	0	0.00
25/05/2015	2025 On 06-August-15	121.00	Call	Bond Future	0	0	0	0	0.00
25/05/2015	2025 On 06-August-15	121.01	Call	Bond Future	0	0	0	0	0.00
25/05/2015	2025 On 06-August-15	121.00	Put	Bond Future	276	0	276	0	0.00
25/05/2015	2025 On 06-August-15	121.01	Put	Bond Future	286	0	286	0	0.00
25/05/2015	2025 On 06-August-15	120.99	Put	Bond Future	266	0	266	0	0.00
25/05/2015	2025 On 05-November-15			Bond Future	122.69	123.0113	122.6915	123.0113	0.00
25/05/2015	2025 On 05-November-15	123.01	Call	Bond Future	0	0	0	0	0.00
25/05/2015	2025 On 05-November-15	122.99	Call	Bond Future	0	0	0	0	0.00
25/05/2015	2025 On 05-November-15	123.00	Call	Bond Future	0	0	0	0	0.00
25/05/2015	2025 On 05-November-15	122.99	Put	Bond Future	298	0	298	0	0.00
25/05/2015	2025 On 05-November-15	123.00	Put	Bond Future	308	0	308	0	0.00
25/05/2015	2025 On 05-November-15	123.01	Put	Bond Future	318	0	318	0	0.00
25/05/2015	2030 On 06-August-15			Bond Future	8.57	96.1070	8.5750	96.1070	9,690.00
25/05/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
25/05/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
25/05/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
25/05/2015	2030 On 06-August-15	7.75	Put	Bond Future	6868	6	6868	6	0.00
25/05/2015	2030 On 06-August-15	7.76	Put	Bond Future	6780	6	6780	6	0.00
25/05/2015	2030 On 06-August-15	7.74	Put	Bond Future	6955	6	6955	6	0.00
25/05/2015	2030 On 05-November-15			Bond Future	8.63	97.6779	8.6290	97.6779	0.00
25/05/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
25/05/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
25/05/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
25/05/2015	2030 On 05-November-15	8.50	Put	Bond Future	1016	0	1016	0	0.00
25/05/2015	2030 On 05-November-15	8.51	Put	Bond Future	936	0	936	0	0.00
25/05/2015	2030 On 05-November-15	8.49	Put	Bond Future	1095	1	1095	1	0.00
25/05/2015	2032 On 06-August-15			Bond Future	8.67	99.9304	8.6667	99.9304	1,585.00
25/05/2015	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
25/05/2015	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
25/05/2015	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
25/05/2015	2032 On 06-August-15	8.50	Put	Bond Future	1431	1	1431	1	0.00
25/05/2015	2032 On 06-August-15	8.49	Put	Bond Future	1518	1	1518	1	0.00

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25/05/2015	2032 On 06-August-15	8.51	Put	Bond Future	1345	1	1345	1	0.00
25/05/2015	2032 On 05-November-15			Bond Future	8.72	97.4073	8.7221	97.4073	0.00
25/05/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
25/05/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
25/05/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
25/05/2015	2032 On 05-November-15	8.00	Put	Bond Future	6339	6	6339	6	0.00
25/05/2015	2032 On 05-November-15	7.99	Put	Bond Future	6431	6	6431	6	0.00
25/05/2015	2032 On 05-November-15	8.01	Put	Bond Future	6247	6	6247	6	0.00
25/05/2015	2032 On 04-February-16			Bond Future	8.77	99.0696	8.7734	99.0696	0.00
25/05/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
25/05/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
25/05/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
25/05/2015	2032 On 04-February-16	8.69	Put	Bond Future	693	0	693	0	0.00
25/05/2015	2032 On 04-February-16	8.70	Put	Bond Future	610	0	610	0	0.00
25/05/2015	2032 On 04-February-16	8.71	Put	Bond Future	526	0	526	0	0.00
25/05/2015	2037 On 06-August-15			Bond Future	8.77	98.4395	8.7659	98.4395	33,382.00
25/05/2015	2037 On 06-August-15	8.75	Call	Bond Future	0	1	0	1	0.00
25/05/2015	2037 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
25/05/2015	2037 On 06-August-15	8.76	Call	Bond Future	0	1	0	1	0.00
25/05/2015	2037 On 06-August-15	8.75	Put	Bond Future	150	0	150	0	0.00
25/05/2015	2037 On 06-August-15	8.74	Put	Bond Future	245	0	245	0	0.00
25/05/2015	2037 On 06-August-15	8.76	Put	Bond Future	56	0	56	0	0.00
25/05/2015	2037 On 05-November-15			Bond Future	8.82	100.0485	8.8171	100.0485	0.00
25/05/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
25/05/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
25/05/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
25/05/2015	2037 On 05-November-15	8.00	Put	Bond Future	8090	7	8090	7	0.00
25/05/2015	2037 On 05-November-15	7.99	Put	Bond Future	8195	7	8195	7	0.00
25/05/2015	2037 On 05-November-15	8.01	Put	Bond Future	7984	7	7984	7	0.00
25/05/2015	2037 On 04-February-16			Bond Future	8.87	97.4982	8.8657	97.4982	0.00
25/05/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
25/05/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
25/05/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
25/05/2015	2037 On 04-February-16	8.75	Put	Bond Future	1073	0	1073	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2015	2037 On 04-February-16	8.74	Put	Bond Future	1167	0	1167	0	0.00
25/05/2015	2037 On 04-February-16	8.76	Put	Bond Future	980	0	980	0	0.00
25/05/2015	2038 On 06-August-15			Bond Future	125.59	125.5743	125.5850	125.5743	3,627.00
25/05/2015	2038 On 06-August-15	127.99	Call	Bond Future	0	0	0	0	0.00
25/05/2015	2038 On 06-August-15	128.01	Call	Bond Future	0	0	0	0	0.00
25/05/2015	2038 On 06-August-15	128.00	Call	Bond Future	0	0	0	0	0.00
25/05/2015	2038 On 06-August-15	128.00	Put	Bond Future	2415	2	2415	2	0.00
25/05/2015	2038 On 06-August-15	128.01	Put	Bond Future	2425	2	2425	2	0.00
25/05/2015	2038 On 06-August-15	127.99	Put	Bond Future	2405	2	2405	2	0.00
25/05/2015	2038 On 05-November-15			Bond Future	127.63	127.6252	127.6321	127.6252	0.00
25/05/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
25/05/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
25/05/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
25/05/2015	2038 On 05-November-15	134.00	Put	Bond Future	6368	6	6368	6	0.00
25/05/2015	2038 On 05-November-15	134.01	Put	Bond Future	6378	6	6378	6	0.00
25/05/2015	2038 On 05-November-15	133.99	Put	Bond Future	6358	6	6358	6	0.00
25/05/2015	2044 On 06-August-15			Bond Future	8.83	100.2563	8.8284	100.2563	10,733.00
25/05/2015	2044 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
25/05/2015	2044 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
25/05/2015	2044 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
25/05/2015	2044 On 06-August-15	8.74	Put	Bond Future	916	0	916	0	0.00
25/05/2015	2044 On 06-August-15	8.76	Put	Bond Future	708	0	708	0	0.00
25/05/2015	2044 On 06-August-15	8.75	Put	Bond Future	812	0	812	0	0.00
25/05/2015	2044 On 05-November-15			Bond Future	8.88	101.8950	8.8774	101.8950	0.00
25/05/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
25/05/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
25/05/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
25/05/2015	2044 On 05-November-15	8.25	Put	Bond Future	6755	6	6755	6	0.00
25/05/2015	2044 On 05-November-15	8.26	Put	Bond Future	6641	6	6641	6	0.00
25/05/2015	2044 On 05-November-15	8.24	Put	Bond Future	6869	6	6869	6	0.00
25/05/2015	2044 On 04-February-16			Bond Future	8.92	99.2510	8.9240	99.2510	0.00
25/05/2015	2044 On 04-February-16	9.01	Call	Bond Future	860	2	860	2	0.00
25/05/2015	2044 On 04-February-16	8.99	Call	Bond Future	662	1	662	1	0.00
25/05/2015	2044 On 04-February-16	9.00	Call	Bond Future	761	2	761	2	0.00

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25/05/2015	2044 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
25/05/2015	2044 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00
25/05/2015	2044 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
25/05/2015	2046 On 06-August-15			Bond Future	127.15	128.1326	127.1542	128.1326	5,722.00
25/05/2015	2046 On 06-August-15	129.01	Call	Bond Future	0	0	0	0	0.00
25/05/2015	2046 On 06-August-15	128.99	Call	Bond Future	0	0	0	0	0.00
25/05/2015	2046 On 06-August-15	129.00	Call	Bond Future	0	0	0	0	0.00
25/05/2015	2046 On 06-August-15	128.99	Put	Bond Future	1836	1	1836	1	0.00
25/05/2015	2046 On 06-August-15	129.00	Put	Bond Future	1846	1	1846	1	0.00
25/05/2015	2046 On 06-August-15	129.01	Put	Bond Future	1856	1	1856	1	0.00
25/05/2015	2046 On 05-November-15			Bond Future	127.83	128.8273	127.8286	128.8273	0.00
25/05/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
25/05/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
25/05/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
25/05/2015	2046 On 05-November-15	133.00	Put	Bond Future	5171	4	5171	4	0.00
25/05/2015	2046 On 05-November-15	132.99	Put	Bond Future	5161	4	5161	4	0.00
25/05/2015	2046 On 05-November-15	133.01	Put	Bond Future	5181	4	5181	4	0.00
25/05/2015	2050 On 06-August-15			Bond Future	135.17	135.1613	135.1728	135.1613	3,821.00
25/05/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	0	0	0	0.00
25/05/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	0	0	0	0.00
25/05/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	0	0	0	0.00
25/05/2015	2050 On 06-August-15	136.99	Put	Bond Future	1817	2	1817	2	0.00
25/05/2015	2050 On 06-August-15	137.01	Put	Bond Future	1837	2	1837	2	0.00
25/05/2015	2050 On 06-August-15	137.00	Put	Bond Future	1827	2	1827	2	0.00
25/05/2015	2050 On 05-November-15			Bond Future	137.38	137.3683	137.3759	137.3683	0.00
25/05/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
25/05/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
25/05/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
25/05/2015	2050 On 05-November-15	145.01	Put	Bond Future	7634	8	7634	8	0.00
25/05/2015	2050 On 05-November-15	145.00	Put	Bond Future	7624	8	7624	8	0.00
25/05/2015	2050 On 05-November-15	144.99	Put	Bond Future	7614	8	7614	8	0.00
25/05/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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25/05/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2015	AL37 On 06-August-15			Index Future	459.57	460.8030	459.5690	460.8030	124.00
25/05/2015	AL37 On 05-November-15			Index Future	467.13	468.4040	467.1300	468.4040	0.00
25/05/2015	AL7T On 06-August-15			Index Future	543.80	545.9160	543.7980	545.9160	3.00
25/05/2015	AL7T On 05-November-15			Index Future	552.75	554.9220	552.7450	554.9220	0.00
25/05/2015	ALBI On 06-August-15			Index Future	496.69	498.9500	496.6850	498.9500	510.00
25/05/2015	ALBI On 05-November-15			Index Future	504.86	507.1800	504.8570	507.1800	103.00
25/05/2015	ALBI On 04-February-16			Index Future	513.46	515.8280	513.4580	515.8280	0.00
25/05/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
25/05/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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25/05/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2015	EL28 On 06-August-15			Bond Future	125.63	125.5530	125.6334	125.5530	0.00
25/05/2015	EL28 On 06-August-15	125.01	Call	Bond Future	623	1	623	1	0.00
25/05/2015	EL28 On 06-August-15	125.00	Call	Bond Future	633	1	633	1	0.00
25/05/2015	EL28 On 06-August-15	124.99	Call	Bond Future	643	1	643	1	0.00
25/05/2015	EL28 On 06-August-15	125.00	Put	Bond Future	0	0	0	0	0.00
25/05/2015	EL28 On 06-August-15	124.99	Put	Bond Future	0	0	0	0	0.00
25/05/2015	EL28 On 06-August-15	125.01	Put	Bond Future	0	0	0	0	0.00
25/05/2015	EL28 On 05-November-15			Bond Future	126.14	126.0643	126.1421	126.0643	0.00
25/05/2015	EL28 On 05-November-15	126.99	Call	Bond Future	0	0	0	0	0.00
25/05/2015	EL28 On 05-November-15	127.01	Call	Bond Future	0	0	0	0	0.00
25/05/2015	EL28 On 05-November-15	127.00	Call	Bond Future	0	0	0	0	0.00
25/05/2015	EL28 On 05-November-15	127.00	Put	Bond Future	858	1	858	1	0.00
25/05/2015	EL28 On 05-November-15	127.01	Put	Bond Future	868	1	868	1	0.00
25/05/2015	EL28 On 05-November-15	126.99	Put	Bond Future	848	1	848	1	0.00
25/05/2015	ES33 On 06-August-15			Bond Future	9.71	84.8636	9.7140	84.8636	6,396.00
25/05/2015	ES33 On 06-August-15	9.61	Call	Bond Future	0	0	0	0	0.00
25/05/2015	ES33 On 06-August-15	9.59	Call	Bond Future	0	0	0	0	0.00
25/05/2015	ES33 On 06-August-15	9.60	Call	Bond Future	0	0	0	0	0.00
25/05/2015	ES33 On 06-August-15	9.59	Put	Bond Future	904	0	904	0	0.00
25/05/2015	ES33 On 06-August-15	9.61	Put	Bond Future	757	0	757	0	0.00
25/05/2015	ES33 On 06-August-15	9.60	Put	Bond Future	830	0	830	0	0.00
25/05/2015	ES33 On 05-November-15			Bond Future	9.80	82.4622	9.7979	82.4622	0.00
25/05/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
25/05/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
25/05/2015	ES33 On 05-November-15	9.00	Put	Bond Future	5997	5	5997	5	0.00
25/05/2015	ES33 On 05-November-15	9.01	Put	Bond Future	5918	5	5918	5	0.00
25/05/2015	ES33 On 05-November-15	8.99	Put	Bond Future	6076	6	6076	6	0.00
25/05/2015	ES33 On 04-February-16			Bond Future	9.88	83.8695	9.8808	83.8695	0.00
25/05/2015	ES33 On 04-February-16	9.99	Call	Bond Future	760	1	760	1	0.00
25/05/2015	ES33 On 04-February-16	10.01	Call	Bond Future	899	1	899	1	0.00
25/05/2015	ES33 On 04-February-16	10.00	Call	Bond Future	830	1	830	1	0.00
25/05/2015	ES33 On 04-February-16	10.01	Put	Bond Future	0	0	0	0	0.00
25/05/2015	ES33 On 04-February-16	10.00	Put	Bond Future	0	0	0	0	0.00
25/05/2015	ES33 On 04-February-16	9.99	Put	Bond Future	0	0	0	0	0.00
25/05/2015	GOVI On 06-August-15			GOVI	492.88	494.9600	492.8800	494.9600	456.00
25/05/2015	GOVI On 06-August-15	499.99	Call	GOVI	0	0	0	0	0.00
25/05/2015	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
25/05/2015	GOVI On 06-August-15	500.00	Call	GOVI	0	0	0	0	0.00
25/05/2015	GOVI On 06-August-15	500.00	Put	GOVI	71200	5	71200	5	0.00
25/05/2015	GOVI On 06-August-15	500.01	Put	GOVI	71300	5	71300	5	0.00
25/05/2015	GOVI On 06-August-15	499.99	Put	GOVI	71100	5	71100	5	0.00
25/05/2015	GOVI On 05-November-15			GOVI	500.99	503.1260	500.9890	503.1260	27.00
25/05/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
25/05/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
25/05/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
25/05/2015	GOVI On 05-November-15	530.00	Put	GOVI	290110	27	290110	27	0.00
25/05/2015	GOVI On 05-November-15	529.99	Put	GOVI	290010	27	290010	27	0.00
25/05/2015	GOVI On 05-November-15	530.01	Put	GOVI	290210	27	290210	27	0.00
25/05/2015	GOVI On 04-February-16			GOVI	509.53	511.7040	509.5250	511.7040	0.00
25/05/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
25/05/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
25/05/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
25/05/2015	GOVI On 04-February-16	511.99	Put	GOVI	24650	0	24650	0	0.00
25/05/2015	GOVI On 04-February-16	512.01	Put	GOVI	24850	0	24850	0	0.00
25/05/2015	GOVI On 04-February-16	512.00	Put	GOVI	24750	0	24750	0	0.00
25/05/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/05/2015	IGOV On 06-August-15			Index Future	229.64	229.7170	229.6410	229.7170	1,080.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2015	IGOV On 05-November-15			Index Future	233.42	233.5070	233.4190	233.5070	17.00
25/05/2015	IGOV On 04-February-16			Index Future	237.40	237.4880	237.3960	237.4880	0.00
25/05/2015	ILBI On 06-August-15			Index Future	622.62	622.8780	622.6180	622.8780	159.00
25/05/2015	ILBI On 05-November-15			Index Future	632.90	633.1730	632.8990	633.1730	0.00
25/05/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
25/05/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
25/05/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
25/05/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
25/05/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
25/05/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.14	93.8100	6.1400	93.8100	7,500.00
25/05/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.25	93.7800	6.2500	93.7800	0.00
25/05/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.34	93.6300	6.3400	93.6300	0.00
25/05/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.47	93.5900	6.4700	93.5900	0.00
25/05/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.56	93.4500	6.5600	93.4500	0.00
25/05/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.75	93.2700	6.7500	93.2700	0.00
25/05/2015	JBAF On 16-March-16			Jibar Tradeable Future	7.00	93.0500	7.0000	93.0500	0.00
25/05/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.24	92.8400	7.2400	92.8400	0.00
25/05/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.43	92.6500	7.4300	92.6500	0.00
25/05/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.56	92.5300	7.5600	92.5300	0.00
25/05/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.67	92.4000	7.6700	92.4000	0.00
25/05/2015	R023 On 06-August-15			Bond Future	7.99	102.5103	7.9928	102.5103	12,342.00
25/05/2015	R023 On 06-August-15	8.24	Call	Bond Future	2102	2	2102	2	0.00
25/05/2015	R023 On 06-August-15	9.07	Call	Bond Future	5812	6	5812	6	0.00
25/05/2015	R023 On 06-August-15	8.25	Call	Bond Future	2139	2	2139	2	0.00
25/05/2015	R023 On 06-August-15	8.26	Call	Bond Future	2176	2	2176	2	0.00
25/05/2015	R023 On 06-August-15	8.24	Put	Bond Future	744	1	744	1	0.00
25/05/2015	R023 On 06-August-15	8.26	Put	Bond Future	709	1	709	1	0.00
25/05/2015	R023 On 06-August-15	8.25	Put	Bond Future	726	1	726	1	0.00
25/05/2015	R023 On 06-August-15	9.07	Put	Bond Future	62	0	62	0	911.00
25/05/2015	R023 On 05-November-15			Bond Future	8.05	100.2607	8.0533	100.2607	0.00
25/05/2015	R023 On 05-November-15	7.99	Call	Bond Future	1796	2	1796	2	0.00
25/05/2015	R023 On 05-November-15	8.01	Call	Bond Future	1849	2	1849	2	0.00
25/05/2015	R023 On 05-November-15	8.00	Call	Bond Future	1822	2	1822	2	0.00
25/05/2015	R023 On 05-November-15	8.00	Put	Bond Future	2110	2	2110	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2015	R023 On 05-November-15	8.01	Put	Bond Future	2082	2	2082	2	0.00
25/05/2015	R023 On 05-November-15	7.99	Put	Bond Future	2138	2	2138	2	0.00
25/05/2015	R023 On 04-February-16			Bond Future	8.11	101.9712	8.1103	101.9712	0.00
25/05/2015	R023 On 04-February-16	8.01	Call	Bond Future	2134	2	2134	2	0.00
25/05/2015	R023 On 04-February-16	7.99	Call	Bond Future	2084	2	2084	2	0.00
25/05/2015	R023 On 04-February-16	8.00	Call	Bond Future	2109	2	2109	2	0.00
25/05/2015	R023 On 04-February-16	7.99	Put	Bond Future	2716	3	2716	3	0.00
25/05/2015	R023 On 04-February-16	8.00	Put	Bond Future	2688	2	2688	2	0.00
25/05/2015	R023 On 04-February-16	8.01	Put	Bond Future	2660	2	2660	2	0.00
25/05/2015	R186 On 06-August-15			Bond Future	8.16	119.1101	8.1570	119.1101	40,529.00
25/05/2015	R186 On 06-August-15	8.50	Call	Bond Future	3666	4	3666	4	0.00
25/05/2015	R186 On 06-August-15	7.65	Call	Bond Future	540	1	540	1	75.00
25/05/2015	R186 On 06-August-15	7.75	Call	Bond Future	728	1	728	1	1,000.00
25/05/2015	R186 On 06-August-15	7.99	Call	Bond Future	1367	2	1367	2	0.00
25/05/2015	R186 On 06-August-15	8.01	Call	Bond Future	1434	2	1434	2	0.00
25/05/2015	R186 On 06-August-15	8.00	Call	Bond Future	1400	2	1400	2	0.00
25/05/2015	R186 On 06-August-15	8.46	Call	Bond Future	3443	4	3443	4	0.00
25/05/2015	R186 On 06-August-15	8.90	Call	Bond Future	6162	7	6162	7	0.00
25/05/2015	R186 On 06-August-15	8.55	Call	Bond Future	3953	4	3953	4	0.00
25/05/2015	R186 On 06-August-15	8.05	Call	Bond Future	1571	2	1571	2	75.00
25/05/2015	R186 On 06-August-15	8.45	Call	Bond Future	3388	4	3388	4	0.00
25/05/2015	R186 On 06-August-15	7.65	Put	Bond Future	4776	4	4776	4	0.00
25/05/2015	R186 On 06-August-15	8.50	Put	Bond Future	914	1	914	1	5,229.00
25/05/2015	R186 On 06-August-15	8.45	Put	Bond Future	1032	1	1032	1	4,229.00
25/05/2015	R186 On 06-August-15	7.75	Put	Bond Future	4112	4	4112	4	0.00
25/05/2015	R186 On 06-August-15	7.99	Put	Bond Future	2740	2	2740	2	0.00
25/05/2015	R186 On 06-August-15	8.05	Put	Bond Future	2448	2	2448	2	0.00
25/05/2015	R186 On 06-August-15	8.01	Put	Bond Future	2641	2	2641	2	0.00
25/05/2015	R186 On 06-August-15	8.46	Put	Bond Future	1007	1	1007	1	75.00
25/05/2015	R186 On 06-August-15	8.00	Put	Bond Future	2690	2	2690	2	0.00
25/05/2015	R186 On 06-August-15	8.90	Put	Bond Future	311	0	311	0	5,350.00
25/05/2015	R186 On 06-August-15	8.55	Put	Bond Future	807	1	807	1	4,229.00
25/05/2015	R186 On 05-November-15			Bond Future	8.21	121.0557	8.2096	121.0557	500.00
25/05/2015	R186 On 05-November-15	8.45	Call	Bond Future	4038	4	4038	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2015	R186 On 05-November-15	8.24	Call	Bond Future	3106	3	3106	3	0.00
25/05/2015	R186 On 05-November-15	8.22	Call	Bond Future	3025	3	3025	3	0.00
25/05/2015	R186 On 05-November-15	8.26	Call	Bond Future	3189	3	3189	3	0.00
25/05/2015	R186 On 05-November-15	8.25	Call	Bond Future	3148	3	3148	3	0.00
25/05/2015	R186 On 05-November-15	9.00	Call	Bond Future	6991	7	6991	7	0.00
25/05/2015	R186 On 05-November-15	8.35	Call	Bond Future	3578	4	3578	4	0.00
25/05/2015	R186 On 05-November-15	8.45	Put	Bond Future	2138	2	2138	2	6,248.00
25/05/2015	R186 On 05-November-15	8.22	Put	Bond Future	2942	3	2942	3	1,090.00
25/05/2015	R186 On 05-November-15	8.35	Put	Bond Future	2464	2	2464	2	9,370.00
25/05/2015	R186 On 05-November-15	8.24	Put	Bond Future	2864	3	2864	3	0.00
25/05/2015	R186 On 05-November-15	8.26	Put	Bond Future	2787	3	2787	3	0.00
25/05/2015	R186 On 05-November-15	8.25	Put	Bond Future	2825	3	2825	3	8,690.00
25/05/2015	R186 On 05-November-15	9.00	Put	Bond Future	902	1	902	1	2,600.00
25/05/2015	R186 On 04-February-16			Bond Future	8.26	117.8224	8.2568	117.8224	5,512.00
25/05/2015	R186 On 04-February-16	7.51	Call	Bond Future	1302	1	1302	1	0.00
25/05/2015	R186 On 04-February-16	7.50	Call	Bond Future	1281	1	1281	1	0.00
25/05/2015	R186 On 04-February-16	7.49	Call	Bond Future	1261	1	1261	1	0.00
25/05/2015	R186 On 04-February-16	7.50	Put	Bond Future	7420	7	7420	7	0.00
25/05/2015	R186 On 04-February-16	7.51	Put	Bond Future	7357	7	7357	7	0.00
25/05/2015	R186 On 04-February-16	7.49	Put	Bond Future	7484	7	7484	7	0.00
25/05/2015	R186 On 05-May-16			Bond Future	8.29	119.9533	8.2911	119.9533	0.00
25/05/2015	R186 On 05-May-16	8.34	Call	Bond Future	4403	5	4403	5	0.00
25/05/2015	R186 On 05-May-16	8.35	Call	Bond Future	4443	5	4443	5	0.00
25/05/2015	R186 On 05-May-16	8.33	Call	Bond Future	4363	5	4363	5	0.00
25/05/2015	R186 On 05-May-16	7.56	Call	Bond Future	1914	2	1914	2	0.00
25/05/2015	R186 On 05-May-16	8.33	Put	Bond Future	4065	4	4065	4	0.00
25/05/2015	R186 On 05-May-16	8.35	Put	Bond Future	3992	4	3992	4	0.00
25/05/2015	R186 On 05-May-16	7.56	Put	Bond Future	7720	7	7720	7	0.00
25/05/2015	R186 On 05-May-16	8.34	Put	Bond Future	4028	4	4028	4	0.00
25/05/2015	R197 On 06-August-15			Bond Future	289.96	290.0230	289.9566	290.0230	1,046.00
25/05/2015	R197 On 06-August-15	288.01	Call	Bond Future	1947	2	1947	2	0.00
25/05/2015	R197 On 06-August-15	288.00	Call	Bond Future	1957	2	1957	2	0.00
25/05/2015	R197 On 06-August-15	287.99	Call	Bond Future	1967	2	1967	2	0.00
25/05/2015	R197 On 06-August-15	288.00	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2015	R197 On 06-August-15	288.01	Put	Bond Future	0	0	0	0	0.00
25/05/2015	R197 On 06-August-15	287.99	Put	Bond Future	0	0	0	0	0.00
25/05/2015	R197 On 05-November-15			Bond Future	294.68	294.7589	294.6818	294.7589	0.00
25/05/2015	R197 On 05-November-15	294.99	Call	Bond Future	0	0	0	0	0.00
25/05/2015	R197 On 05-November-15	295.01	Call	Bond Future	0	0	0	0	0.00
25/05/2015	R197 On 05-November-15	295.00	Call	Bond Future	0	0	0	0	0.00
25/05/2015	R197 On 05-November-15	294.99	Put	Bond Future	308	0	308	0	0.00
25/05/2015	R197 On 05-November-15	295.01	Put	Bond Future	328	0	328	0	0.00
25/05/2015	R197 On 05-November-15	295.00	Put	Bond Future	318	0	318	0	0.00
25/05/2015	R202 On 06-August-15			Bond Future	238.67	238.6460	238.6729	238.6460	54,213.00
25/05/2015	R202 On 06-August-15	240.00	Call	Bond Future	0	0	0	0	0.00
25/05/2015	R202 On 06-August-15	239.99	Call	Bond Future	0	0	0	0	0.00
25/05/2015	R202 On 06-August-15	240.01	Call	Bond Future	0	0	0	0	0.00
25/05/2015	R202 On 06-August-15	239.99	Put	Bond Future	1317	1	1317	1	0.00
25/05/2015	R202 On 06-August-15	240.00	Put	Bond Future	1327	1	1327	1	0.00
25/05/2015	R202 On 06-August-15	240.01	Put	Bond Future	1337	1	1337	1	0.00
25/05/2015	R202 On 05-November-15			Bond Future	242.56	242.5426	242.5625	242.5426	0.00
25/05/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
25/05/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
25/05/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
25/05/2015	R202 On 05-November-15	245.99	Put	Bond Future	3428	3	3428	3	0.00
25/05/2015	R202 On 05-November-15	246.01	Put	Bond Future	3448	3	3448	3	0.00
25/05/2015	R202 On 05-November-15	246.00	Put	Bond Future	3438	3	3438	3	0.00
25/05/2015	R203 On 06-August-15			Bond Future	7.20	105.5044	7.2011	105.5044	17,001.00
25/05/2015	R203 On 06-August-15	6.74	Call	Bond Future	124	0	124	0	0.00
25/05/2015	R203 On 06-August-15	7.84	Call	Bond Future	1310	1	1310	1	0.00
25/05/2015	R203 On 06-August-15	6.76	Call	Bond Future	132	0	132	0	0.00
25/05/2015	R203 On 06-August-15	6.75	Call	Bond Future	128	0	128	0	0.00
25/05/2015	R203 On 06-August-15	6.75	Put	Bond Future	1006	1	1006	1	0.00
25/05/2015	R203 On 06-August-15	6.74	Put	Bond Future	1022	1	1022	1	0.00
25/05/2015	R203 On 06-August-15	7.84	Put	Bond Future	82	0	82	0	5,000.00
25/05/2015	R203 On 06-August-15	6.76	Put	Bond Future	991	1	991	1	0.00
25/05/2015	R203 On 05-November-15			Bond Future	7.28	103.0614	7.2766	103.0614	0.00
25/05/2015	R203 On 05-November-15	5.99	Call	Bond Future	27	0	27	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2015	R203 On 05-November-15	6.00	Call	Bond Future	28	0	28	0	0.00
25/05/2015	R203 On 05-November-15	6.01	Call	Bond Future	29	0	29	0	0.00
25/05/2015	R203 On 05-November-15	6.00	Put	Bond Future	2255	2	2255	2	0.00
25/05/2015	R203 On 05-November-15	6.01	Put	Bond Future	2238	2	2238	2	0.00
25/05/2015	R203 On 05-November-15	5.99	Put	Bond Future	2271	2	2271	2	0.00
25/05/2015	R203 On 04-February-16			Bond Future	7.34	104.8200	7.3435	104.8200	0.00
25/05/2015	R203 On 04-February-16	7.24	Call	Bond Future	453	1	453	1	0.00
25/05/2015	R203 On 04-February-16	7.26	Call	Bond Future	467	1	467	1	0.00
25/05/2015	R203 On 04-February-16	7.25	Call	Bond Future	460	1	460	1	0.00
25/05/2015	R203 On 04-February-16	7.24	Put	Bond Future	608	1	608	1	0.00
25/05/2015	R203 On 04-February-16	7.26	Put	Bond Future	593	1	593	1	0.00
25/05/2015	R203 On 04-February-16	7.25	Put	Bond Future	600	1	600	1	0.00
25/05/2015	R204 On 06-August-15			Bond Future	7.46	102.9347	7.4600	102.9347	19,744.00
25/05/2015	R204 On 06-August-15	8.41	Call	Bond Future	2797	3	2797	3	0.00
25/05/2015	R204 On 06-August-15	7.74	Call	Bond Future	1152	1	1152	1	0.00
25/05/2015	R204 On 06-August-15	7.76	Call	Bond Future	1193	1	1193	1	0.00
25/05/2015	R204 On 06-August-15	7.75	Call	Bond Future	1172	1	1172	1	0.00
25/05/2015	R204 On 06-August-15	8.41	Put	Bond Future	39	0	39	0	699.00
25/05/2015	R204 On 06-August-15	7.75	Put	Bond Future	320	0	320	0	0.00
25/05/2015	R204 On 06-August-15	7.74	Put	Bond Future	329	0	329	0	0.00
25/05/2015	R204 On 06-August-15	7.76	Put	Bond Future	312	0	312	0	0.00
25/05/2015	R204 On 05-November-15			Bond Future	7.53	104.6160	7.5297	104.6160	0.00
25/05/2015	R204 On 05-November-15	6.25	Call	Bond Future	56	0	56	0	0.00
25/05/2015	R204 On 05-November-15	6.26	Call	Bond Future	58	0	58	0	0.00
25/05/2015	R204 On 05-November-15	6.24	Call	Bond Future	55	0	55	0	0.00
25/05/2015	R204 On 05-November-15	6.26	Put	Bond Future	3628	3	3628	3	0.00
25/05/2015	R204 On 05-November-15	6.25	Put	Bond Future	3655	3	3655	3	0.00
25/05/2015	R204 On 05-November-15	6.24	Put	Bond Future	3683	3	3683	3	0.00
25/05/2015	R204 On 04-February-16			Bond Future	7.59	102.3636	7.5895	102.3636	0.00
25/05/2015	R204 On 04-February-16	7.51	Call	Bond Future	891	1	891	1	0.00
25/05/2015	R204 On 04-February-16	7.50	Call	Bond Future	878	1	878	1	0.00
25/05/2015	R204 On 04-February-16	7.49	Call	Bond Future	866	1	866	1	0.00
25/05/2015	R204 On 04-February-16	7.50	Put	Bond Future	1107	1	1107	1	0.00
25/05/2015	R204 On 04-February-16	7.51	Put	Bond Future	1094	1	1094	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2015	R204 On 04-February-16	7.49	Put	Bond Future	1120	1	1120	1	0.00
25/05/2015	R207 On 06-August-15			Bond Future	7.70	99.1812	7.6966	99.1812	38,359.00
25/05/2015	R207 On 06-August-15	7.74	Call	Bond Future	913	1	913	1	0.00
25/05/2015	R207 On 06-August-15	7.76	Call	Bond Future	953	1	953	1	0.00
25/05/2015	R207 On 06-August-15	7.75	Call	Bond Future	933	1	933	1	0.00
25/05/2015	R207 On 06-August-15	7.46	Call	Bond Future	463	1	463	1	70.00
25/05/2015	R207 On 06-August-15	7.74	Put	Bond Future	755	1	755	1	0.00
25/05/2015	R207 On 06-August-15	7.46	Put	Bond Future	1332	1	1332	1	0.00
25/05/2015	R207 On 06-August-15	7.76	Put	Bond Future	722	1	722	1	0.00
25/05/2015	R207 On 06-August-15	7.75	Put	Bond Future	738	1	738	1	0.00
25/05/2015	R207 On 05-November-15			Bond Future	7.76	100.8017	7.7629	100.8017	0.00
25/05/2015	R207 On 05-November-15	7.74	Call	Bond Future	1175	1	1175	1	0.00
25/05/2015	R207 On 05-November-15	7.76	Call	Bond Future	1210	1	1210	1	0.00
25/05/2015	R207 On 05-November-15	7.75	Call	Bond Future	1193	1	1193	1	0.00
25/05/2015	R207 On 05-November-15	7.50	Call	Bond Future	803	1	803	1	19.00
25/05/2015	R207 On 05-November-15	7.43	Call	Bond Future	710	1	710	1	53.00
25/05/2015	R207 On 05-November-15	7.74	Put	Bond Future	1255	1	1255	1	0.00
25/05/2015	R207 On 05-November-15	7.75	Put	Bond Future	1238	1	1238	1	0.00
25/05/2015	R207 On 05-November-15	7.50	Put	Bond Future	1722	2	1722	2	0.00
25/05/2015	R207 On 05-November-15	7.76	Put	Bond Future	1221	1	1221	1	0.00
25/05/2015	R207 On 05-November-15	7.43	Put	Bond Future	1876	2	1876	2	0.00
25/05/2015	R207 On 04-February-16			Bond Future	7.82	98.8795	7.8238	98.8795	0.00
25/05/2015	R207 On 04-February-16	7.27	Call	Bond Future	616	1	616	1	43.00
25/05/2015	R207 On 04-February-16	7.49	Call	Bond Future	866	1	866	1	0.00
25/05/2015	R207 On 04-February-16	7.51	Call	Bond Future	892	1	892	1	0.00
25/05/2015	R207 On 04-February-16	7.50	Call	Bond Future	879	1	879	1	19.00
25/05/2015	R207 On 04-February-16	7.50	Put	Bond Future	1952	2	1952	2	0.00
25/05/2015	R207 On 04-February-16	7.51	Put	Bond Future	1932	2	1932	2	0.00
25/05/2015	R207 On 04-February-16	7.49	Put	Bond Future	1973	2	1973	2	0.00
25/05/2015	R207 On 04-February-16	7.27	Put	Bond Future	2460	2	2460	2	0.00
25/05/2015	R207 On 05-May-16			Bond Future	7.87	100.6678	7.8651	100.6678	0.00
25/05/2015	R207 On 05-May-16	7.86	Call	Bond Future	1612	2	1612	2	0.00
25/05/2015	R207 On 05-May-16	7.84	Call	Bond Future	1580	2	1580	2	0.00
25/05/2015	R207 On 05-May-16	7.56	Call	Bond Future	1171	1	1171	1	43.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2015	R207 On 05-May-16	7.85	Call	Bond Future	1596	2	1596	2	0.00
25/05/2015	R207 On 05-May-16	7.85	Put	Bond Future	1643	2	1643	2	0.00
25/05/2015	R207 On 05-May-16	7.86	Put	Bond Future	1628	1	1628	1	0.00
25/05/2015	R207 On 05-May-16	7.56	Put	Bond Future	2124	2	2124	2	0.00
25/05/2015	R207 On 05-May-16	7.84	Put	Bond Future	1658	2	1658	2	0.00
25/05/2015	R208 On 06-August-15			Bond Future	7.80	98.0634	7.7994	98.0634	38,758.00
25/05/2015	R208 On 06-August-15	8.00	Call	Bond Future	1518	2	1518	2	0.00
25/05/2015	R208 On 06-August-15	7.99	Call	Bond Future	1490	2	1490	2	0.00
25/05/2015	R208 On 06-August-15	8.01	Call	Bond Future	1545	2	1545	2	0.00
25/05/2015	R208 On 06-August-15	8.85	Call	Bond Future	4502	5	4502	5	0.00
25/05/2015	R208 On 06-August-15	8.00	Put	Bond Future	648	1	648	1	0.00
25/05/2015	R208 On 06-August-15	8.01	Put	Bond Future	632	1	632	1	0.00
25/05/2015	R208 On 06-August-15	7.99	Put	Bond Future	663	1	663	1	0.00
25/05/2015	R208 On 06-August-15	8.85	Put	Bond Future	51	0	51	0	198.00
25/05/2015	R208 On 05-November-15			Bond Future	7.86	96.2651	7.8609	96.2651	0.00
25/05/2015	R208 On 05-November-15	8.48	Call	Bond Future	3134	3	3134	3	0.00
25/05/2015	R208 On 05-November-15	7.75	Call	Bond Future	1270	1	1270	1	0.00
25/05/2015	R208 On 05-November-15	7.76	Call	Bond Future	1289	1	1289	1	0.00
25/05/2015	R208 On 05-November-15	7.74	Call	Bond Future	1251	1	1251	1	0.00
25/05/2015	R208 On 05-November-15	8.48	Put	Bond Future	577	1	577	1	2,200.00
25/05/2015	R208 On 05-November-15	7.75	Put	Bond Future	1737	2	1737	2	0.00
25/05/2015	R208 On 05-November-15	7.76	Put	Bond Future	1714	2	1714	2	0.00
25/05/2015	R208 On 05-November-15	7.74	Put	Bond Future	1760	2	1760	2	0.00
25/05/2015	R208 On 04-February-16			Bond Future	7.92	97.9078	7.9155	97.9078	0.00
25/05/2015	R208 On 04-February-16	7.75	Call	Bond Future	1451	2	1451	2	0.00
25/05/2015	R208 On 04-February-16	7.74	Call	Bond Future	1433	2	1433	2	0.00
25/05/2015	R208 On 04-February-16	7.76	Call	Bond Future	1470	2	1470	2	0.00
25/05/2015	R208 On 04-February-16	7.74	Put	Bond Future	2144	2	2144	2	0.00
25/05/2015	R208 On 04-February-16	7.75	Put	Bond Future	2122	2	2122	2	0.00
25/05/2015	R208 On 04-February-16	7.76	Put	Bond Future	2100	2	2100	2	0.00
25/05/2015	R209 On 06-August-15			Bond Future	8.71	79.4494	8.7101	79.4494	25,841.00
25/05/2015	R209 On 06-August-15	9.90	Call	Bond Future	8570	9	8570	9	0.00
25/05/2015	R209 On 06-August-15	9.00	Call	Bond Future	3315	4	3315	4	0.00
25/05/2015	R209 On 06-August-15	9.01	Call	Bond Future	3365	4	3365	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2015	R209 On 06-August-15	8.99	Call	Bond Future	3265	4	3265	4	0.00
25/05/2015	R209 On 06-August-15	9.00	Put	Bond Future	1108	1	1108	1	0.00
25/05/2015	R209 On 06-August-15	9.90	Put	Bond Future	101	0	101	0	2,914.00
25/05/2015	R209 On 06-August-15	9.01	Put	Bond Future	1084	1	1084	1	0.00
25/05/2015	R209 On 06-August-15	8.99	Put	Bond Future	1133	1	1133	1	0.00
25/05/2015	R209 On 05-November-15			Bond Future	8.76	77.5991	8.7591	77.5991	0.00
25/05/2015	R209 On 05-November-15	7.99	Call	Bond Future	929	1	929	1	0.00
25/05/2015	R209 On 05-November-15	8.01	Call	Bond Future	965	1	965	1	0.00
25/05/2015	R209 On 05-November-15	8.00	Call	Bond Future	947	1	947	1	0.00
25/05/2015	R209 On 05-November-15	8.00	Put	Bond Future	7149	7	7149	7	0.00
25/05/2015	R209 On 05-November-15	8.01	Put	Bond Future	7080	7	7080	7	0.00
25/05/2015	R209 On 05-November-15	7.99	Put	Bond Future	7217	7	7217	7	0.00
25/05/2015	R209 On 04-February-16			Bond Future	8.80	78.9233	8.8042	78.9233	0.00
25/05/2015	R209 On 04-February-16	8.74	Call	Bond Future	3647	4	3647	4	0.00
25/05/2015	R209 On 04-February-16	8.75	Call	Bond Future	3683	4	3683	4	0.00
25/05/2015	R209 On 04-February-16	8.76	Call	Bond Future	3720	4	3720	4	0.00
25/05/2015	R209 On 04-February-16	8.75	Put	Bond Future	4098	4	4098	4	0.00
25/05/2015	R209 On 04-February-16	8.76	Put	Bond Future	4059	4	4059	4	0.00
25/05/2015	R209 On 04-February-16	8.74	Put	Bond Future	4139	4	4139	4	0.00
25/05/2015	R210 On 06-August-15			Bond Future	179.40	179.2921	179.4047	179.2921	1,184.00
25/05/2015	R210 On 06-August-15	178.99	Call	Bond Future	415	0	415	0	0.00
25/05/2015	R210 On 06-August-15	179.01	Call	Bond Future	395	0	395	0	0.00
25/05/2015	R210 On 06-August-15	179.00	Call	Bond Future	405	0	405	0	0.00
25/05/2015	R210 On 06-August-15	179.01	Put	Bond Future	0	0	0	0	0.00
25/05/2015	R210 On 06-August-15	179.00	Put	Bond Future	0	0	0	0	0.00
25/05/2015	R210 On 06-August-15	178.99	Put	Bond Future	0	0	0	0	0.00
25/05/2015	R210 On 05-November-15			Bond Future	180.21	180.1008	180.2094	180.1008	0.00
25/05/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	0	0	0	0.00
25/05/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	0	0	0	0.00
25/05/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
25/05/2015	R210 On 05-November-15	182.00	Put	Bond Future	1791	2	1791	2	0.00
25/05/2015	R210 On 05-November-15	182.01	Put	Bond Future	1801	2	1801	2	0.00
25/05/2015	R210 On 05-November-15	181.99	Put	Bond Future	1781	2	1781	2	0.00
25/05/2015	R211 On 06-August-15			Bond Future	133.08	133.0783	133.0849	133.0783	1,120.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
25/05/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
25/05/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
25/05/2015	R211 On 06-August-15	135.00	Put	Bond Future	1915	2	1915	2	0.00
25/05/2015	R211 On 06-August-15	135.01	Put	Bond Future	1925	2	1925	2	0.00
25/05/2015	R211 On 06-August-15	134.99	Put	Bond Future	1905	2	1905	2	0.00
25/05/2015	R211 On 05-November-15			Bond Future	135.25	135.2519	135.2543	135.2519	0.00
25/05/2015	R211 On 05-November-15	134.99	Call	Bond Future	264	0	264	0	0.00
25/05/2015	R211 On 05-November-15	135.00	Call	Bond Future	254	0	254	0	0.00
25/05/2015	R211 On 05-November-15	135.01	Call	Bond Future	244	0	244	0	0.00
25/05/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
25/05/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
25/05/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
25/05/2015	R212 On 06-August-15			Bond Future	138.91	138.8984	138.9089	138.8984	1,113.00
25/05/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
25/05/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
25/05/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
25/05/2015	R212 On 06-August-15	140.99	Put	Bond Future	2081	2	2081	2	0.00
25/05/2015	R212 On 06-August-15	141.00	Put	Bond Future	2091	2	2091	2	0.00
25/05/2015	R212 On 06-August-15	141.01	Put	Bond Future	2101	2	2101	2	0.00
25/05/2015	R212 On 05-November-15			Bond Future	141.17	141.1671	141.1733	141.1671	0.00
25/05/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
25/05/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
25/05/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
25/05/2015	R212 On 05-November-15	146.00	Put	Bond Future	4827	5	4827	5	0.00
25/05/2015	R212 On 05-November-15	146.01	Put	Bond Future	4837	5	4837	5	0.00
25/05/2015	R212 On 05-November-15	145.99	Put	Bond Future	4817	5	4817	5	0.00
25/05/2015	R213 On 06-August-15			Bond Future	8.61	89.9851	8.6093	89.9851	18,397.00
25/05/2015	R213 On 06-August-15	8.49	Call	Bond Future	1526	2	1526	2	0.00
25/05/2015	R213 On 06-August-15	8.50	Call	Bond Future	1560	2	1560	2	0.00
25/05/2015	R213 On 06-August-15	8.51	Call	Bond Future	1593	2	1593	2	0.00
25/05/2015	R213 On 06-August-15	8.50	Put	Bond Future	2402	2	2402	2	0.00
25/05/2015	R213 On 06-August-15	8.51	Put	Bond Future	2358	2	2358	2	0.00
25/05/2015	R213 On 06-August-15	8.49	Put	Bond Future	2446	2	2446	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2015	R213 On 05-November-15			Bond Future	8.66	87.9106	8.6642	87.9106	0.00
25/05/2015	R213 On 05-November-15	7.74	Call	Bond Future	643	1	643	1	0.00
25/05/2015	R213 On 05-November-15	7.76	Call	Bond Future	670	1	670	1	0.00
25/05/2015	R213 On 05-November-15	7.75	Call	Bond Future	656	1	656	1	0.00
25/05/2015	R213 On 05-November-15	7.74	Put	Bond Future	8037	8	8037	8	0.00
25/05/2015	R213 On 05-November-15	7.76	Put	Bond Future	7895	7	7895	7	0.00
25/05/2015	R213 On 05-November-15	7.75	Put	Bond Future	7965	8	7965	8	0.00
25/05/2015	R213 On 04-February-16			Bond Future	8.72	89.4105	8.7167	89.4105	0.00
25/05/2015	R213 On 04-February-16	8.75	Call	Bond Future	3852	4	3852	4	0.00
25/05/2015	R213 On 04-February-16	8.76	Call	Bond Future	3891	4	3891	4	0.00
25/05/2015	R213 On 04-February-16	8.74	Call	Bond Future	3815	4	3815	4	0.00
25/05/2015	R213 On 04-February-16	8.75	Put	Bond Future	3605	3	3605	3	0.00
25/05/2015	R213 On 04-February-16	8.76	Put	Bond Future	3569	3	3569	3	0.00
25/05/2015	R213 On 04-February-16	8.74	Put	Bond Future	3642	3	3642	3	0.00
25/05/2015	R214 On 06-August-15			Bond Future	8.74	80.7261	8.7427	80.7261	20,996.00
25/05/2015	R214 On 06-August-15	8.74	Call	Bond Future	2153	3	2153	3	0.00
25/05/2015	R214 On 06-August-15	8.75	Call	Bond Future	2194	3	2194	3	0.00
25/05/2015	R214 On 06-August-15	8.76	Call	Bond Future	2236	3	2236	3	0.00
25/05/2015	R214 On 06-August-15	8.74	Put	Bond Future	2175	2	2175	2	0.00
25/05/2015	R214 On 06-August-15	8.75	Put	Bond Future	2134	2	2134	2	0.00
25/05/2015	R214 On 06-August-15	8.76	Put	Bond Future	2093	2	2093	2	0.00
25/05/2015	R214 On 05-November-15			Bond Future	8.79	78.7535	8.7911	78.7535	0.00
25/05/2015	R214 On 05-November-15	8.01	Call	Bond Future	975	1	975	1	0.00
25/05/2015	R214 On 05-November-15	8.00	Call	Bond Future	956	1	956	1	0.00
25/05/2015	R214 On 05-November-15	7.99	Call	Bond Future	937	1	937	1	0.00
25/05/2015	R214 On 05-November-15	7.99	Put	Bond Future	7966	8	7966	8	0.00
25/05/2015	R214 On 05-November-15	8.00	Put	Bond Future	7890	7	7890	7	0.00
25/05/2015	R214 On 05-November-15	8.01	Put	Bond Future	7815	7	7815	7	0.00
25/05/2015	R214 On 04-February-16			Bond Future	8.84	80.0972	8.8373	80.0972	4,320.00
25/05/2015	R214 On 04-February-16	8.00	Call	Bond Future	1546	2	1546	2	0.00
25/05/2015	R214 On 04-February-16	8.01	Call	Bond Future	1568	2	1568	2	0.00
25/05/2015	R214 On 04-February-16	7.99	Call	Bond Future	1523	2	1523	2	0.00
25/05/2015	R214 On 04-February-16	8.01	Put	Bond Future	8770	8	8770	8	0.00
25/05/2015	R214 On 04-February-16	8.00	Put	Bond Future	8842	8	8842	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2015	R214 On 04-February-16	7.99	Put	Bond Future	8913	8	8913	8	0.00
25/05/2015	R248 On 06-August-15			Bond Future	8.81	104.0425	8.8142	104.0425	35,237.00
25/05/2015	R248 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
25/05/2015	R248 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
25/05/2015	R248 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
25/05/2015	R248 On 06-August-15	8.75	Put	Bond Future	685	0	685	0	0.00
25/05/2015	R248 On 06-August-15	8.74	Put	Bond Future	792	0	792	0	0.00
25/05/2015	R248 On 06-August-15	8.76	Put	Bond Future	578	0	578	0	0.00
25/05/2015	R248 On 05-November-15			Bond Future	8.86	101.3115	8.8643	101.3115	0.00
25/05/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
25/05/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
25/05/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
25/05/2015	R248 On 05-November-15	7.99	Put	Bond Future	9968	9	9968	9	0.00
25/05/2015	R248 On 05-November-15	8.00	Put	Bond Future	9845	9	9845	9	0.00
25/05/2015	R248 On 05-November-15	8.01	Put	Bond Future	9721	9	9721	9	0.00
25/05/2015	R248 On 04-February-16			Bond Future	8.91	103.0401	8.9124	103.0401	0.00
25/05/2015	R248 On 04-February-16	8.99	Call	Bond Future	800	2	800	2	0.00
25/05/2015	R248 On 04-February-16	9.01	Call	Bond Future	1004	2	1004	2	0.00
25/05/2015	R248 On 04-February-16	9.00	Call	Bond Future	902	2	902	2	0.00
25/05/2015	R248 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
25/05/2015	R248 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
25/05/2015	R248 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00